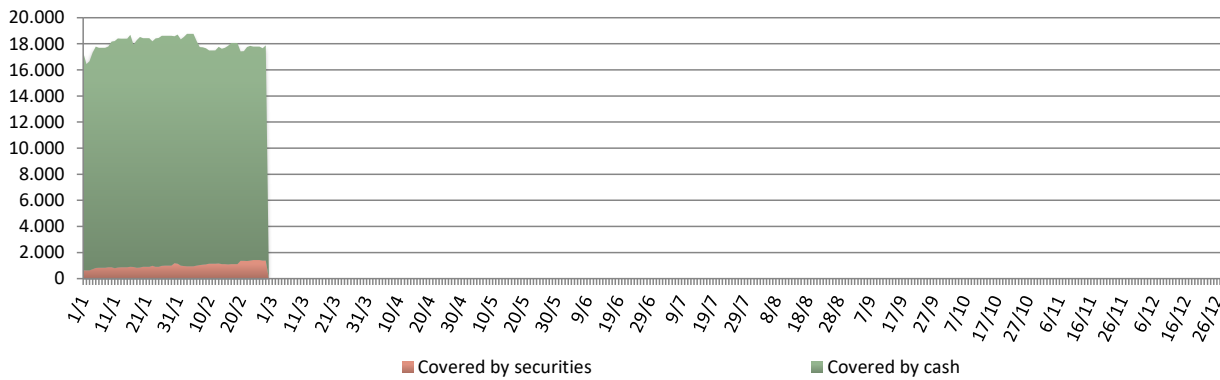


Initial Margin 2022
(millions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2023	17.365.934.783	625.778.924	16.740.155.860
02/01/2023	16.437.390.998	640.769.814	15.796.621.185
03/01/2023	16.668.472.338	642.960.287	16.025.512.052
04/01/2023	17.326.973.280	731.794.223	16.595.179.058
05/01/2023	17.795.656.595	818.213.193	16.977.443.402
06/01/2023	17.691.718.595	828.515.479	16.863.203.115
07/01/2023	17.691.718.595	828.515.479	16.863.203.115
08/01/2023	17.691.718.595	828.515.479	16.863.203.115
09/01/2023	17.778.940.004	867.376.070	16.911.563.934
10/01/2023	18.165.569.041	876.706.022	17.288.863.019
11/01/2023	18.211.377.752	802.835.339	17.408.542.413
12/01/2023	18.404.253.263	846.310.207	17.557.943.056
13/01/2023	18.402.028.349	876.821.667	17.525.206.682
14/01/2023	18.402.028.349	876.821.667	17.525.206.682
15/01/2023	18.402.028.349	876.821.667	17.525.206.682
16/01/2023	18.693.490.119	906.853.288	17.786.636.831
17/01/2023	17.940.374.812	885.852.042	17.054.522.770
18/01/2023	18.289.034.255	834.964.920	17.454.069.335
19/01/2023	18.532.357.252	854.106.940	17.678.250.313
20/01/2023	18.432.864.337	916.033.819	17.516.830.518
21/01/2023	18.432.864.337	916.033.819	17.516.830.518
22/01/2023	18.432.864.337	916.033.819	17.516.830.518
23/01/2023	18.187.992.963	978.652.538	17.209.340.425
24/01/2023	18.411.571.112	915.156.753	17.496.414.359
25/01/2023	18.451.172.668	907.759.558	17.543.413.110
26/01/2023	18.609.148.075	992.646.892	17.616.501.183
27/01/2023	18.620.896.400	1.004.822.938	17.616.073.462
28/01/2023	18.620.896.400	1.004.822.938	17.616.073.462
29/01/2023	18.620.896.400	1.004.822.938	17.616.073.462
30/01/2023	18.572.489.709	1.181.559.340	17.390.930.369
31/01/2023	18.703.263.959	1.154.336.816	17.548.927.143
01/02/2023	18.343.177.388	1.004.424.790	17.338.752.598
02/02/2023	18.525.623.426	957.634.486	17.567.988.940
03/02/2023	18.766.107.683	941.012.769	17.825.094.914
04/02/2023	18.766.107.683	941.012.769	17.825.094.914
05/02/2023	18.766.107.683	941.012.769	17.825.094.914
06/02/2023	18.204.782.873	994.955.959	17.209.826.915
07/02/2023	17.745.813.982	1.037.231.655	16.708.582.327
08/02/2023	17.734.913.606	1.067.987.133	16.666.926.473
09/02/2023	17.658.431.423	1.100.834.177	16.557.597.246
10/02/2023	17.497.331.722	1.149.995.725	16.347.335.997
11/02/2023	17.497.331.722	1.149.995.725	16.347.335.997
12/02/2023	17.497.331.722	1.149.995.725	16.347.335.997
13/02/2023	17.764.470.518	1.160.820.898	16.603.649.620
14/02/2023	17.617.991.123	1.121.575.557	16.496.415.566

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
15/02/2023	17.700.406.477	1.115.393.052	16.585.013.425
16/02/2023	17.843.267.614	1.100.699.366	16.742.568.248
17/02/2023	18.064.026.539	1.117.114.514	16.946.912.025
18/02/2023	18.064.026.539	1.117.114.514	16.946.912.025
19/02/2023	18.064.026.539	1.117.114.514	16.946.912.025
20/02/2023	17.410.397.461	1.376.854.062	16.033.543.399
21/02/2023	17.436.410.602	1.378.041.575	16.058.369.026
22/02/2023	17.751.987.259	1.356.042.729	16.395.944.530
23/02/2023	17.849.948.396	1.391.546.762	16.458.401.633
24/02/2023	17.787.642.496	1.424.129.373	16.363.513.123
25/02/2023	17.787.642.496	1.424.129.373	16.363.513.123
26/02/2023	17.787.642.496	1.424.129.373	16.363.513.123
27/02/2023	17.649.831.837	1.394.568.493	16.255.263.344
28/02/2023	17.881.359.427	1.386.722.564	16.494.636.862